

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-May-22	24-May-22	Change	25-May-22	(+/-)	24-May-22	(+/-)	23-May-22	(+/-)	20-May-22	(+/-)	19-May-22
S50K22	May 2022	974.90	978.00	-3.1 -0.32 %	262	18.02 %	222	-0.89 %	224	4.19 %	215	9.69 %	196
S50M22	Jun 2022	974.50	977.20	-2.7 -0.28 %	375,796	-1.89 %	383,031	0.67 %	380,491	3.04 %	369,278	1.21 %	364,857
S50N22	Jul 2022	972.30	976.20	-3.9 -0.4 %	129	4.03 %	124	14.81 %	108	0.00 %	108	-0.92 %	109
S50U22	Sep 2022	967.80	970.40	-2.6 -0.27 %	49,934	-0.62 %	50,244	1.67 %	49,418	2.70 %	48,118	3.27 %	46,595
S50Z22	Dec 2022	966.20	968.60	-2.4 -0.25 %	18,791	0.97 %	18,610	-0.65 %	18,732	4.50 %	17,926	7.86 %	16,619
S50H23	Mar 2023	960.80	963.80	-3 -0.31 %	6,225	1.37 %	6,141	-1.67 %	6,245	6.62 %	5,857	-0.29 %	5,874

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-May-22	24-May-22	Change	25-May-22	(+/-)	24-May-22	(+/-)	23-May-22	(+/-)	20-May-22	(+/-)	19-May-22
GUNKULM22	Jun 2022	11,246	5.66	5.67	-0.01 -0.18 %	223,428	2.30 %	218,402	1.67 %	214,819	0.45 %	213,851	0.48 %	212,840
BTSM22	Jun 2022	10,052	8.66	8.75	-0.09 -1.03 %	16,563	-15.27 %	19,549	8.24 %	18,061	28.32 %	14,075	2.20 %	13,772
IRPCM22	Jun 2022	5,550	3.30	3.27	0.03 0.92 %	34,540	-0.23 %	34,618	4.60 %	33,097	-0.08 %	33,123	1.48 %	32,641
GUNKULU22	Sep 2022	5,541	5.60	5.67	-0.07 -1.23 %	31,785	12.53 %	28,245	9.84 %	25,714	0.00 %	25,714	15.86 %	22,194
BTSU22	Sep 2022	4,008	8.60	8.69	-0.09 -1.04 %	13,905	22.01 %	11,397	-7.75 %	12,354	134.33 %	5,272	42.14 %	3,709
TRUEM22	Jun 2022	3,131	4.48	4.44	0.04 0.90 %	64,938	4.73 %	62,005	1.44 %	61,125	6.09 %	57,617	0.00 %	57,617
BANPUM22X	Jun 2022	2,813	11.80	11.99	-0.19 -1.58 %	26,412	-7.80 %	28,647	6.76 %	26,834	3.20 %	26,003	-9.20 %	28,637
BEMU22	Sep 2022	2,500	8.95	9.00	-0.05 -0.56 %	16,113	-13.43 %	18,613	-2.61 %	19,111	11.69 %	17,111	3.01 %	16,611
ORM22	Jun 2022	2,421	27.01	26.85	0.16 0.60 %	9,016	-6.07 %	9,599	50.10 %	6,395	3.21 %	6,196	100.13 %	3,096
BEMM22	Jun 2022	2,111	8.95	8.94	0.01 0.11 %	5,954	-26.11 %	8,058	-6.03 %	8,575	-5.63 %	9,087	-9.89 %	10,084

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			25-May-22	(+/-)	24-May-22	(+/-)	23-May-22	(+/-)	20-May-22	(+/-)	19-May-22	25-May-22	24-May-22	Change
GUNKULM22	Jun 2022	11,246	223,428	2.30 %	218,402	1.67 %	214,819	0.45 %	213,851	0.48 %	212,840	5.66	5.67	-0.01 -0.2 %
JASM22	Jun 2022	133	201,776	0.01 %	201,763	0.53 %	200,694	0.02 %	200,652	0.48 %	199,699	3.35	3.39	-0.04 -1.2 %
SIRIM22	Jun 2022	21	156,830	-0.01 %	156,845	0.00 %	156,846	0.00 %	156,847	-0.64 %	157,852	1.09	1.09	0 0 %
BLANDM22	Jun 2022	2	72,755	0.00 %	72,754	0.03 %	72,731	0.07 %	72,679	-0.67 %	73,170	0.99	1.01	-0.02 -2 %
SIRIU22	Sep 2022	35	71,508	0.05 %	71,474	10.84 %	64,483	0.01 %	64,478	1.58 %	63,473	1.10	1.10	0 0 %
BLANDU22	Sep 2022	502	68,673	0.74 %	68,171	0.89 %	67,571	0.00 %	67,571	0.00 %	67,569	1.00	1.00	0 0 %
TRUEM22	Jun 2022	3,131	64,938	4.73 %	62,005	1.44 %	61,125	6.09 %	57,617	0.00 %	57,617	4.48	4.44	0.04 0.9 %
TTBM22	Jun 2022	1,046	47,917	0.07 %	47,884	2.26 %	46,826	-0.06 %	46,852	0.00 %	46,852	1.24	1.25	-0.01 -0.8 %
CPFM22	Jun 2022	1,606	47,731	-2.25 %	48,832	2.52 %	47,630	-0.22 %	47,733	-0.52 %	47,981	25.59	25.64	-0.05 -0.2 %
JASU22	Sep 2022	1,017	46,857	2.21 %	45,845	5.88 %	43,299	13.07 %	38,293	54.43 %	24,797	3.38	3.42	-0.04 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	22.10	1.70	8.33
GFPT	16.80	0.60	3.70
CK	21.00	0.70	3.45
STPI	4.34	0.10	2.36
IVL	49.50	1.00	2.06
BEC	15.30	0.30	2.00
SAWAD	51.00	1.00	2.00
BDMS	27.00	0.50	1.89
JMT	75.50	1.25	1.68
STEC	13.20	0.20	1.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.70	-0.08	-2.88
TTA	10.20	-0.30	-2.86
BLA	37.00	-1.00	-2.63
BANPU	11.80	-0.30	-2.48
SCB	108.50	-2.50	-2.25
KCE	61.50	-1.25	-1.99
STGT	20.70	-0.40	-1.90
CKP	5.45	-0.10	-1.80
ADVANC	220.00	-4.00	-1.79
HANA	43.50	-0.75	-1.69

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/05/2022	87,410	83,062	4,348	46,088	45,665	423	121,567	126,338	-4,771	255,065	451,137

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/05/2022	20,187	16,502	3,685	5,070	4,896	174	14,458	18,317	-3,859	39,715	52,262

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/05/2022	30	95	-65	2,987	2,275	712	8,939	9,586	-647	11,956	212,586